

Find points on sphere $x^2 + y^2 + z^2 = 4$ closest to and furthest from $(3, -2, 1)$.

10/18

Soln: Optimize: Distance \rightarrow Distances $(x, y, z), (3, -2, 1)$

Subject to: Sphere $\rightarrow x^2 + y^2 + z^2 = 4$

Equivalent: opt. $d^2 = (x-3)^2 + (y+2)^2 + (z-1)^2$ } try w/ Lagrange multiplier here
 Subj. Sphere $\rightarrow x^2 + y^2 + z^2 = 4$

Not necessary \rightarrow improves QOL: $(x^2 - 6x + 9) + (y^2 + 4y + 4) + (z^2 - 2z + 1)$ opt
 $(x^2 + y^2 + z^2 = 4)$ Subj.

opt: $(x^2 + y^2 + z^2) + (9 + 4 + 1) + (-6x + 4y - 2z)$
 Subj: $x^2 + y^2 + z^2 = 4$

opt: $18 - 6x + 4y - 2z$

Subj: $x^2 + y^2 + z^2 = 4$

$\hookrightarrow x^2 + y^2 + z^2 - 4 = 0$

opt: $f(x, y, z) = 18 - 6x + 4y - 2z$

Subj: $g(x, y, z) = 0$ for $g(x, y, z) = x^2 + y^2 + z^2 - 4$

w/ $F(x, y, z, \lambda) = f(x, y, z) - \lambda g(x, y, z)$
 $= 18 - 6x + 4y - 2z - \lambda(x^2 + y^2 + z^2 - 4)$

$\nabla F = \vec{0}$

$\nabla F = \langle -6 - 2\lambda x, 4 - 2\lambda y, -2 - 2\lambda z, -(x^2 + y^2 + z^2 - 4) \rangle$ by $\lambda(1) \rightarrow \lambda \neq 0$

$\therefore \nabla F = \vec{0}$ iff $\begin{cases} -6 - 2\lambda x = 0 \\ 4 - 2\lambda y = 0 \\ -2 - 2\lambda z = 0 \\ -(x^2 + y^2 + z^2 - 4) = 0 \end{cases}$ iff $\begin{cases} \lambda x = -3 & (1) \\ \lambda y = 2 & (2) \\ \lambda z = -1 & (3) \\ x^2 + y^2 + z^2 = 4 & (4) \end{cases}$

multiply (4) by λ^2 .

$\lambda^2(x^2 + y^2 + z^2) = 4\lambda^2$ ie $(\lambda x)^2 + (\lambda y)^2 + (\lambda z)^2 = 4\lambda^2$

Now apply (1)(2)(3)

$(-3)^2 + (2)^2 + (-1)^2 = 4\lambda^2$

$14 = 4\lambda^2$

$\therefore \lambda = \pm \sqrt{\frac{7}{2}}$

Now remember (1): $\lambda x = -3$
(2): $\lambda y = 2$
(3): $\lambda z = -1$

$$\text{w/ } \lambda = \pm \sqrt{\frac{7}{2}}$$

2 Cases for λ :

if $\lambda = \sqrt{\frac{7}{2}}$: then solving (1)(2)(3) for x, y, z
yielding $(-3\sqrt{\frac{2}{7}}, 2\sqrt{\frac{2}{7}}, -\sqrt{\frac{2}{7}}) = A$

$$\text{now } f(A) = 18 - 6(-3\sqrt{\frac{2}{7}}) + 4(2\sqrt{\frac{2}{7}}) - 2(-\sqrt{\frac{2}{7}}) \\ = 18 + 28\sqrt{\frac{2}{7}}$$

if $\lambda = -\sqrt{\frac{7}{2}}$: then solving (1)(2)(3) for x, y, z
yielding $(3\sqrt{\frac{2}{7}}, -2\sqrt{\frac{2}{7}}, \sqrt{\frac{2}{7}}) = B$

$$\text{now } f(B) = 18 - 6(3\sqrt{\frac{2}{7}}) + 4(-2\sqrt{\frac{2}{7}}) - 2(\sqrt{\frac{2}{7}}) = 18 - 28\sqrt{\frac{2}{7}}$$

* global optimization comes from local optimization.

$$\therefore f(A) > f(B)$$

$\therefore f(A)$ is furthest from $(3, -2, 1)$

$\therefore f(B)$ is closest to $(3, -2, 1)$

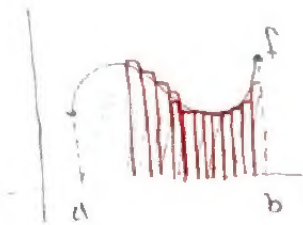
via Lagrange multipliers.

Exercise: Find the maximum volume of a box w/ no lid and surface area R .

Double Integral

Goal: integrate functions of 2 variable
(should an integral mean?)

in Calc I: can integrate:



$$\int_a^b f(x) dx = \text{"net area under graph of } f \text{"}$$

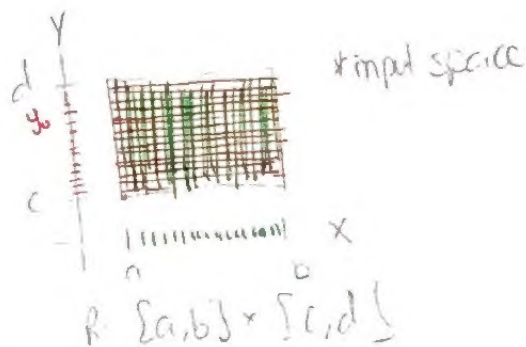
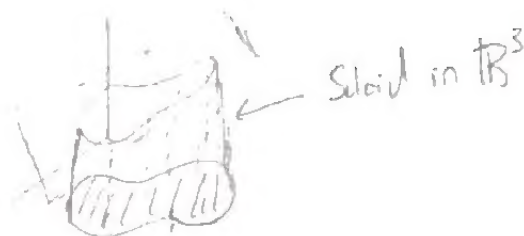
in Calc III: $\iint_R f(x,y) dA$

should represent the net volume under the graph of f above R .

- work w/ simplest possible regions: rectangles

$$R = [a,b] \times [c,d]$$

$$= \{(x,y) \mid x \in [a,b], y \in [c,d]\}$$



* in Calc I:

to compute the definite integral $\int_a^b f(x) dx$, we "check" the interval $[a,b]$ and we approximate area via "left" endpoints adding rectangles area \times height (endpoints)

* in Calc III: $\iint_R f(x,y) dA$

is approx. by "chunking" rectangles and then picking some convention e.g. $f(\text{lower left endpoint})$

for height. * limit the approx.

Fubini's Theorem: if $f(x,y)$ is cts on $R = [a,b] \times [c,d]$, then

$$\int_{y=c}^d \left(\int_{x=a}^b f(x,y) dx \right) dy = \iint_R f(x,y) dA = \int_{x=a}^b \left(\int_{y=c}^d f(x,y) dy \right) dx$$

* Start by fixing x or y first.

NB: hard in.

Ex: Compute $\iint_R x \sec^2(y) dA$ where $R = [1,3] \times [0, \frac{\pi}{4}]$

$$\begin{aligned} & \int_0^{\frac{\pi}{4}} \int_1^3 x \sec^2(y) dx dy \\ & \int_0^{\frac{\pi}{4}} \left[\frac{1}{2} x^2 \sec^2(y) \right]_1^3 dy = \frac{1}{2} x^2 \sec^2(y) \Big|_1^3 = 4 \sec^2(y) \\ & \int_0^{\frac{\pi}{4}} 4 \sec^2(y) dy \rightarrow 4 \tan(y) \Big|_0^{\frac{\pi}{4}} = \boxed{4} \end{aligned}$$

Other Order:

$$\begin{aligned} & \int_1^3 \int_0^{\frac{\pi}{4}} x \sec^2(y) dy dx \rightarrow \int_1^3 x \tan(y) \Big|_0^{\frac{\pi}{4}} dy \\ & \int_1^3 x dx \rightarrow \boxed{4} \end{aligned}$$

Ex: Compute $\iint_R \frac{1}{1+x+y} dA$ on $R = [1,2] \times [2,3]$

$$\text{Sol: } \int_2^3 \int_1^2 \frac{1}{1+x+y} dx dy \rightarrow \left[\ln|1+x+y| \right]_1^2 \rightarrow \ln|1+2+y| - \ln|1+1+y|$$

$$\begin{aligned} & \int_2^3 \ln|3+y| - \ln|2+y| dy \rightarrow 6\ln(6) - 10\ln(5) + 4\ln(4) - 6\ln(5) + 4\ln(4) \\ & = 6\ln(6) - 10\ln(5) + 4\ln(4) \end{aligned}$$